

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/09/2024

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
										Option				
Derivatives														
AL37	On 07/11/2024	Index Future	0.00		1,053.14600	1,053.14600	0.00000	1,049.56900	1,049.56900		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,075.00800	1,075.00800	0.00000	1,071.35200	1,071.35200		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,096.51000	1,096.51000	0.00000	1,092.77500	1,092.77500		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,117.90000	1,117.90000	0.00000	1,114.08600	1,114.08600		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,139.44600	1,139.44600	0.00000	1,135.55400	1,135.55400		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,255.85400	1,255.85400	0.00000	1,247.90700	1,247.90700		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,281.92400	1,281.92400	0.00000	1,273.80700	1,273.80700		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,307.56500	1,307.56500	0.00000	1,299.27800	1,299.27800		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,333.07100	1,333.07100	0.00000	1,324.61600	1,324.61600		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,358.76500	1,358.76500	0.00000	1,350.14200	1,350.14200		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,086.71200	1,086.71200	0.00000	1,079.15700	1,079.15700		0.00	0.00	0	121.00
ALBI	On 06/02/2025	Index Future	0.00		1,109.27100	1,109.27100	0.00000	1,101.55500	1,101.55500		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,131.45900	1,131.45900	0.00000	1,123.58100	1,123.58100		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,153.53000	1,153.53000	0.00000	1,145.49300	1,145.49300		0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,175.76300	1,175.76300	0.00000	1,167.56700	1,167.56700		0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		11.12947	81.08716	0.00000	11.24896	80.51856		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		11.24348	82.79007	0.00000	11.36837	82.20917		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.37288	80.66377	0.00000	11.50347	80.07070		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.51802	82.25144	0.00000	11.65474	81.64618		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.68261	80.05169	0.00000	11.82591	79.43428		0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		11.44402	78.37393	0.00000	11.59873	77.42860		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		11.53654	80.01900	0.00000	11.69684	79.05343		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.64433	77.36919	0.00000	11.81070	76.38356		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.76041	78.88933	0.00000	11.93304	77.88381		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.88716	76.15462	0.00000	12.06652	75.12918		0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		1,069.90000	1,069.90000	0.00000	1,062.61100	1,062.61100		0.00	0.00	0	684.00
GOVI	On 06/02/2025	GOVI	0.00		1,092.11000	1,092.11000	0.00000	1,084.66600	1,084.66600		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,113.95400	1,113.95400	0.00000	1,106.35400	1,106.35400		0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,135.68300	1,135.68300	0.00000	1,127.93000	1,127.93000		0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,157.57300	1,157.57300	0.00000	1,149.66500	1,149.66500		0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.39024	185.39024	0.00000	185.38057	185.38057		0.00	0.00	0	9,240.00
I2025	On 31/01/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		134.08554	134.08554	0.00000	134.58649	134.58649		0.00	15,822,093.72	118	10,084.00
I2029	On 06/02/2025	Bond Future	0.00		136.90141	136.90141	0.00000	137.41227	137.41227		0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		138.24301	138.24301	0.00000	138.76238	138.76238		0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		140.96885	140.96885	0.00000	141.49776	141.49776		0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 06/11/2025	Bond Future	0.00	142.26065	142.26065	0.00000	142.79701	142.79701		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	127.80200	127.80200	0.00000	127.76255	127.76255		0.00	0.00	0.00	0	6,936.00
I2033	On 06/02/2025	Bond Future	0.00	130.48595	130.48595	0.00000	130.44516	130.44516		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	131.59836	131.59836	0.00000	131.55497	131.55497		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	134.19337	134.19337	0.00000	134.14846	134.14846		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	135.25067	135.25067	0.00000	135.20214	135.20214		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	139.55548	139.55548	0.00000	140.95162	140.95162		0.00	0.00	0.00	0	3,218.00
I2038	On 06/02/2025	Bond Future	0.00	140.37372	140.37372	0.00000	141.79779	141.79779		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	143.21233	143.21233	0.00000	144.66417	144.66417		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	143.88064	143.88064	0.00000	145.35771	145.35771		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	146.67998	146.67998	0.00000	148.18527	148.18527		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	120.43176	120.43176	0.00000	122.10586	122.10586		0.00	0.00	0.00	0	18,098.00
I2046	On 06/02/2025	Bond Future	0.00	122.96081	122.96081	0.00000	124.66954	124.66954		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	123.20422	123.20422	0.00000	124.94520	124.94520		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	125.63235	125.63235	0.00000	127.40707	127.40707		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	125.79361	125.79361	0.00000	127.59883	127.59883		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	122.19958	122.19958	0.00000	123.66619	123.66619		0.00	0.00	0.00	0	15,391.00
I2050	On 06/02/2025	Bond Future	0.00	122.41191	122.41191	0.00000	123.90804	123.90804		0.00	0.00	0.00	0	582.00
I2050	On 08/05/2025	Bond Future	0.00	124.88740	124.88740	0.00000	126.41287	126.41287		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	124.94710	124.94710	0.00000	126.49939	126.49939		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	127.37769	127.37769	0.00000	128.95984	128.95984		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	371.36100	371.36100	0.00000	374.11400	374.11400		0.00	0.00	0.00	0	779.00
IGOV	On 06/02/2025	Index Future	0.00	379.16000	379.16000	0.00000	381.96900	381.96900		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	386.83200	386.83200	0.00000	389.69600	389.69600		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	394.46400	394.46400	0.00000	397.38300	397.38300		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	402.15200	402.15200	0.00000	405.12500	405.12500		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024	Jibar Tradeable Future	0.00	8.33500	91.66500	0.00000	8.33500	91.66500			0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.33000	91.67000			0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000			0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024	Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35700	91.64300			0.00	0.00	0.00	0	0.00
JBAF	On 15/01/2025	Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.37700	91.62300			0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025	Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300			0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.29500	91.70500			0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000			0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	7.93158	109.00806	0.00000	7.98547	108.90209			1.72	0.00	440,719,586.58	4,043	158,903.00
R186	On 06/02/2025	Bond Future	0.00	7.86122	105.95783	0.00000	7.92335	105.84920			1.79	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	7.82591	108.07399	0.00000	7.89906	107.96252			1.59	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	7.81606	104.86674	0.00000	7.90414	104.75254			1.41	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,965.65000	1.96565	0.00000	1,871.92000	1.87192	1,965.650	1.87	0.83	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	36.63000	0.03663	0.00000	42.62000	0.04262	36.630	1.87	(0.05)	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	7.82201	106.87867	0.00000	7.93169	106.76177			1.11	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	270.71607	270.71607	0.00000	271.56440	271.56440			0.00	0.00	0.00	0	1,076.00
R202	On 06/02/2025	Bond Future	0.00	271.19522	271.19522	0.00000	272.05941	272.05941			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	276.67986	276.67986	0.00000	277.55973	277.55973			0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	276.82303	276.82303	0.00000	277.71342	277.71342			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	282.20916	282.20916	0.00000	283.11585	283.11585			0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	8.98948	98.18922	0.00000	9.06262	97.89777			5.72	0.00	2,258,352.06	23	180,550.00
R2030	On 07/11/2024	Bond Future	10.21 Call	4,756.25000	4.75625	0.00000	4,477.01000	4.47701	4,756.250	6.43	0.97	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	6,582.27000	6.58227	0.00000	6,293.79000	6.29379	6,582.270	6.85	0.99	0.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	0.04000	0.00004	0.00000	0.07000	0.00007	0.040	7.30	0.00	0.00	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.02175	96.21740	0.00000	9.09955	95.91943			5.75	0.00	0.00	0	0.00
R2030	On 06/02/2025	Bond Future	8.68 Call	840.96000	0.84096	0.00000	742.38000	0.74238	840.960	5.59	0.36	0.00	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	1,744.97000	1.74497	0.00000	1,583.22000	1.58322	1,744.970	5.72	0.57	0.00	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	544.06000	0.54406	0.00000	623.74000	0.62374	544.060	5.99	(0.24)	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.08616	98.13848	0.00000	9.16916	97.83400			5.55	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	1,069.86000	1.06986	0.00000	964.02000	0.96402	1,069.860	5.32	0.37	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.18 Call	1,943.49000	1.94349	0.00000	1,786.85000	1.78685	1,943.490	5.52	0.54	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.99 Put	695.02000	0.69502	0.00000	773.96000	0.77396	695.020	6.00	(0.24)	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	4,867.84000	4.86784	0.00000	4,623.12000	4.62312	4,867.840	6.22	0.82	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	6,010.16000	6.01016	0.00000	5,748.01000	5.74801	6,010.160	6.48	0.87	0.00	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	70.42000	0.07042	0.00000	81.68000	0.08168	70.420	6.86	(0.03)	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	34.03000	0.03403	0.00000	40.05000	0.04005	34.030	6.86	(0.02)	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.17161	96.03874	0.00000	9.26049	95.72780			5.59	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	5,176.88000	5.17688	0.00000	4,936.36000	4.93636	5,176.880	6.39	0.79	0.00	0.00	0	1,054.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 07/08/2025	Bond Future	12.12 Put	137.36000	0.13736	0.00000	154.91000	0.15491	137.360	6.89	(0.05)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.26456	97.88126	0.00000	9.35983	97.56385	5.26	0.00	0.00	0	0.00		
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2032	On 07/11/2024	Bond Future	0.00	9.75244	93.17921	0.00000	9.84602	92.72046	7.55	0.00	756,987,902.04	8,124	103,006.00		
R2032	On 07/11/2024	Bond Future	9.75 Call	1,160.05000	1.16005	0.00000	951.99000	0.95199	1,160.050	7.55	0.50	0.00	0	50.00	
R2032	On 07/11/2024	Bond Future	9.90 Call	1,592.04000	1.59204	0.00000	1,339.22000	1.33922	1,592.040	7.78	0.60	0.00	0	100.00	
R2032	On 07/11/2024	Bond Future	10.60 Put	184.72000	0.18472	0.00000	247.19000	0.24719	184.720	8.85	(0.11)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	6,432.69000	6.43269	0.00000	5,995.71000	5.99571	6,432.690	9.59	0.96	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	8,600.99000	8.60099	0.00000	8,149.48000	8.14948	8,600.990	10.29	0.99	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	8,729.93000	8.72993	0.00000	8,277.94000	8.27794	8,729.930	10.34	0.99	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95 Put	0.07000	0.00007	0.00000	0.13000	0.00013	0.070	10.49	0.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	10.49	0.00	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	9.81721	95.11318	0.00000	9.91542	94.64443	7.34	0.00	0.00	0	0.00		
R2032	On 06/02/2025	Bond Future	9.42 Call	971.90000	0.97190	0.00000	826.25000	0.82625	971.900	7.12	0.34	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	2,093.35000	2.09335	0.00000	1,850.01000	1.85001	2,093.350	7.48	0.55	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	640.51000	0.64051	0.00000	754.35000	0.75435	640.510	8.11	(0.22)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	9.90136	92.84930	0.00000	10.00459	92.37064	7.60	0.00	0.00	0	0.00		
R2032	On 08/05/2025	Bond Future	9.42 Call	1,273.60000	1.27360	0.00000	1,116.30000	1.11630	1,273.600	7.26	0.35	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	2,330.99000	2.33099	0.00000	2,095.48000	2.09548	2,330.990	7.54	0.52	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	790.03000	0.79003	0.00000	900.04000	0.90004	790.030	8.42	(0.21)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	10.00118	94.65554	0.00000	10.10982	94.16700	7.88	0.00	0.00	0	0.00		
R2032	On 06/11/2025	Bond Future	0.00	10.11608	92.31114	0.00000	10.23059	91.81277	7.90	0.00	0.00	0	0.00		
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2035	On 07/11/2024	Bond Future	0.00	10.48673	91.75755	0.00000	10.60580	91.07278	9.28	0.00	712,497,375.75	7,765	141,537.00		
R2035	On 07/11/2024	Bond Future	11.10 Put	370.47000	0.37047	0.00000	516.05000	0.51605	370.470	10.11	(0.18)	0.00	0	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	9,224.37000	9.22437	0.00000	8,552.29000	8.55229	9,224.370	11.58	0.99	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23 Put	0.42000	0.00042	0.00000	0.83000	0.00083	0.420	11.97	0.00	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00	10.57174	93.66235	0.00000	10.69585	92.96297	9.21	0.00	0.00	0	0.00		
R2035	On 06/02/2025	Bond Future	10.34 Call	1,543.86000	1.54386	0.00000	1,278.80000	1.27880	1,543.860	8.76	0.41	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	1,988.76000	1.98876	0.00000	2,332.67000	2.33267	1,988.760	9.10	(0.46)	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	869.08000	0.86908	0.00000	1,055.12000	1.05512	869.080	9.88	(0.24)	0.00	0	1,000.00	
R2035	On 08/05/2025	Bond Future	0.00	10.66748	91.02278	0.00000	10.79682	90.30891	9.65	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	10.44 Call	2,208.33000	2.20833	0.00000	1,911.92000	1.91192	2,208.330	9.35	0.44	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	2,197.77000	2.19777	0.00000	2,502.81000	2.50281	2,197.770	9.86	(0.40)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	5,619.12000	5.61912	0.00000	5,116.88000	5.11688	5,619.120	10.43	0.73	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	1,085.38000	1.08538	0.00000	1,261.35000	1.26135	1,085.380	10.69	(0.23)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	415.12000	0.41512	0.00000	492.52000	0.49252	415.120	11.79	(0.10)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	174.59000	0.17459	0.00000	212.48000	0.21248	174.590	11.84	(0.05)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.77722	92.79425	0.00000	10.91221	92.06592	10.06	0.00	0.00	0	0.00		
R2035	On 06/11/2025	Bond Future	0.00	10.90248	90.06870	0.00000	11.04346	89.32594	10.27	0.00	0.00	0	0.00		
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2037	On 07/11/2024	Bond Future	0.00	10.86235	86.59925	0.00000	10.99144	85.83990	10.17	0.00	335,831,891.50	3,878	203,385.00		
R2037	On 06/02/2025	Bond Future	0.00	10.94774	84.13613	0.00000	11.08184	83.36064	10.64	0.00	0.00	0	0.00		
R2037	On 08/05/2025	Bond Future	0.00	11.05317	85.81536	0.00000	11.19260	85.02384	10.67	0.00	0.00	0	3,975.00		
R2037	On 08/05/2025	Bond Future	12.55 Call	8,693.85000	8.69385	0.00000	8,037.32000	8.03732	8,693.850	12.26	0.85	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	11,914.99000	11.91499	0.00000	11,195.69000	11.19569	11,914.990	13.11	0.92	0.00	0	7,500.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 08/05/2025	Bond Future	13.35	Call	12,123.5500		12.12355	0.00000	11,400.57000	11.40057	12,123.550	13.11	0.92	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.17277		83.22436	0.00000	11.31795	82.41698		11.78	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,130.88000		2.13088	0.00000	1,852.63000	1.85263	2,130.880	11.22	0.37	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,327.36000		2.32736	0.00000	2,031.35000	2.03135	2,327.360	11.27	0.39	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,130.71000		3.13071	0.00000	3,488.85000	3.48885	3,130.710	11.96	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,829.75000		1.82975	0.00000	2,066.84000	2.06684	1,829.750	12.77	(0.27)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.29464		84.81935	0.00000	11.44568	83.99601		11.53	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		11.06293		87.48878	0.00000	11.20213	86.59802		10.95	0.00	21,872,195.00	250	113,311.00
R2040	On 07/11/2024	Bond Future	12.10	Call	6,449.11000		6.44911	0.00000	5,638.62000	5.63862	6,449.110	12.34	0.93	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	37.09000		0.03709	0.00000	62.96000	0.06296	37.090	13.14	(0.02)	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	8.45000		0.00845	0.00000	15.33000	0.01533	8.450	13.99	(0.01)	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.14848		84.79353	0.00000	11.29282	83.88394		11.51	0.00	0.00	0	14.00
R2040	On 06/02/2025	Bond Future	11.00	Call	2,016.69000		2.01669	0.00000	1,638.72000	1.63872	2,016.690	11.15	0.45	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,268.14000		1.26814	0.00000	1,560.64000	1.56064	1,268.140	12.19	(0.29)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	669.38000		0.66938	0.00000	844.70000	0.84470	669.380	12.97	(0.17)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.25225		86.48566	0.00000	11.40205	85.55738		11.55	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,463.38000		9.46338	0.00000	8,698.13000	8.69813	9,463.380	13.54	0.84	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,530.4600		12.53046	0.00000	11,694.56000	11.69456	12,530.460	14.20	0.91	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,838.2600		12.83826	0.00000	11,996.07000	11.99607	12,838.260	14.20	0.92	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.36896		83.65689	0.00000	11.52466	82.71001		12.82	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.48709		85.25964	0.00000	11.64875	84.29416		12.57	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		11.10993		83.86154	0.00000	11.26428	82.83966		11.76	0.00	403,038,561.24	4,806	94,256.00
R2044	On 07/11/2024	Bond Future	12.00	Put	210.70000		0.21070	0.00000	338.60000	0.33860	210.700	13.08	(0.10)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	112.05000		0.11205	0.00000	187.69000	0.18769	112.050	13.52	(0.05)	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	58.53000		0.05853	0.00000	101.93000	0.10193	58.530	13.94	(0.03)	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.19027		81.21625	0.00000	11.35004	80.17286		12.39	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	12.00	Call	6,020.76000		6.02076	0.00000	5,237.82000	5.23782	6,020.760	13.64	0.78	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	8,450.75000		8.45075	0.00000	7,560.81000	7.56081	8,450.750	14.47	0.87	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	79.30000		0.07930	0.00000	111.00000	0.11100	79.300	15.68	(0.02)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.28702		82.83700	0.00000	11.45255	81.77227		12.46	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	10.92	Call	2,156.51000		2.15651	0.00000	1,763.73000	1.76373	2,156.510	11.77	0.40	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,351.03000		2.35103	0.00000	2,780.32000	2.78032	2,351.030	12.66	(0.37)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,163.24000		1.16324	0.00000	1,409.58000	1.40958	1,163.240	13.74	(0.21)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.39531		80.06246	0.00000	11.56706	78.97652		13.86	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.50436		81.59624	0.00000	11.68239	80.48898		13.60	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/11/2024	Bond Future	0.00		11.01904		82.83627	0.00000	11.16820	81.80486		12.31	0.00	0.00	0	251,160.00
R2048	On 06/02/2025	Bond Future	0.00		11.09749		84.55586	0.00000	11.25184	83.50274		12.31	0.00	0.00	0	10,000.00
R2048	On 06/02/2025	Bond Future	10.30	Call	602.37000		0.60237	0.00000	433.51000	0.43351	602.370	11.09	0.19	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	2,299.01000		2.29901	0.00000	1,841.22000	1.84122	2,299.010	11.93	0.47	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,239.63000		1.23963	0.00000	1,559.11000	1.55911	1,239.630	13.05	(0.27)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.18261		81.79771	0.00000	11.34231	80.72299		13.06	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.27732		83.38924	0.00000	11.44274	82.29315		13.31	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 06/11/2025	Bond Future	0.00	11.38194	80.54603	0.00000	11.55339	79.42841		13.91	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	11.04867	106.31502	0.00000	11.19791	104.98574		12.43	0.00	0.00	0	3,664.00
R2053	On 06/02/2025	Bond Future	0.00	11.12589	108.52156	0.00000	11.28037	107.16415		12.43	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.21469	104.82151	0.00000	11.37477	103.43626		13.19	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.31202	106.85921	0.00000	11.47799	105.44639		13.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.41735	103.04463	0.00000	11.58958	101.60408		13.64	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	10.59668	72.36913	0.00000	10.71531	71.75372		10.54	0.00	796,060.43	11	17,037.00
R209	On 06/02/2025	Bond Future	0.00	10.67236	73.87113	0.00000	10.79534	73.24266		10.52	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.76207	72.19241	0.00000	10.88969	71.55094		11.02	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00	10.86259	73.59689	0.00000	10.99509	72.94250		11.57	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.97328	71.85724	0.00000	11.11096	71.18987		11.82	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.79189	241.79189	0.00000	243.23357	243.23357		0.00	0.00	0.00	0	1,557.00
R210	On 06/02/2025	Bond Future	0.00	246.86958	246.86958	0.00000	248.34036	248.34036		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.46209	248.46209	0.00000	249.95892	249.95892		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	253.36020	253.36020	0.00000	254.88520	254.88520		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	254.83085	254.83085	0.00000	256.37906	256.37906		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	9.43725	90.01476	0.00000	9.52582	89.63195		6.91	0.00	66,430,892.88	738	77,426.00
R213	On 06/02/2025	Bond Future	0.00	9.49486	91.88338	0.00000	9.58824	91.49225		6.73	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.56717	90.16165	0.00000	9.66571	89.76216		6.84	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.65676	91.91714	0.00000	9.76097	91.50942		6.93	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.76764	90.12839	0.00000	9.87809	89.71238		6.83	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	10.88252	68.17911	0.00000	11.03668	67.32084		12.02	0.00	4,499,821.26	66	19,548.00
R214	On 06/02/2025	Bond Future	0.00	10.95873	69.59446	0.00000	11.11810	68.71808		12.02	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,984.44000	4.98444	0.00000	4,328.96000	4.32896	4,984.440	13.23	0.78	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25 Call	7,046.10000	7.04610	0.00000	6,298.51000	6.29851	7,046.100	14.03	0.87	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63 Put	48.03000	0.04803	0.00000	68.42000	0.06842	48.030	15.20	(0.02)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00	11.04203	67.68115	0.00000	11.20674	66.78685		12.69	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	11.13502	68.99836	0.00000	11.30541	68.08629		13.38	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.23837	67.02218	0.00000	11.41473	66.09221		13.79	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											2,760,754,732.46		29,822	1,616,944.00
Grand Total:											2,760,754,732.46		29,822	1,616,944.00